

**BILLING WORKFLOW SYSTEM FOR CREDITING CHARGES
TO ENTITIES CREATING DERIVATIVES EXPOSURE**

Abstract of the Disclosure

An automated billing workflow system receives credit valuation adjustment
5 (CVA) amounts associated with derivatives trades. The automated billing workflow
system interacts with an Accounting System in order to make appropriate Profit and Loss
(P&L) entries for the CVA amounts. The CVA amounts are billed to the business units
which actually created the risk. The invention employs a plurality of Workflow Queues.
As an item makes its way through the billing workflow, it may be slotted in one or more
10 of these queues where further action will take place.